

| ISIN         | Descrizione                               | Valuta | Prezzo Min | Prezzo Max | Prezzo Medio | Numero Contratti | Quantità negoziata | Controvalore  |
|--------------|-------------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US465410BG26 | REP OF ITALY<br>5,375%<br>15/06/33<br>USD | USD    | 101,395    | 103        | 102,39535    | 5                | 114.000            | 108.726,66131 |
| US912810RK60 | T BOND<br>2,50%<br>15/2/45 USD            | USD    | 70,44      | 70,45      | 70,44167     | 2                | 180.000            | 118.146,66418 |
| US912828J272 | T BOND 2%<br>15/2/25 USD                  | USD    | 97,589     | 97,65      | 97,63194     | 3                | 17.000             | 15.468,62725  |
| US912810FT08 | T BOND<br>4,5%<br>15/02/36<br>USD         | USD    | 100,625    | 101,652    | 101,10279    | 5                | 70.000             | 65.906,07311  |
| US912810QZ49 | T BOND<br>3,125%<br>15/02/43<br>USD       | USD    | 79,99      | 80,66      | 80,19588     | 7                | 260.000            | 193.753,39044 |
| US912810RB61 | T BOND<br>2,875%<br>15/05/43<br>USD       | USD    | 75,79      | 77,02      | 76,6226      | 5                | 50.000             | 35.648,98210  |
| US912810RC45 | T BOND<br>3,625%<br>15/08/43<br>USD       | USD    | 85,59      | 86,46      | 85,94218     | 9                | 440.000            | 351.420,13610 |
| US912810RM27 | T BOND 3%<br>15/5/45 USD                  | USD    | 77,65      | 77,65      | 77,65        | 1                | 53.000             | 38.190,88716  |
| US912828XB14 | T BOND<br>2,125%<br>15/5/25 USD           | USD    | 97,09      | 97,336     | 97,18101     | 13               | 211.000            | 190.839,25828 |

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|--------------|----------------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| XS1085735899 | PORTUGAL<br>5,125%<br>15/10/2024<br>USD      | USD    | 99,24      | 99,79      | 99,77153     | 24               | 583.000            | 541.239,41498 |
| US912810EW46 | T BOND<br>6,00%<br>15/02/2026<br>USD         | USD    | 101,97     | 102,47     | 102,27286    | 18               | 217.000            | 206.301,30059 |
| US465410BX58 | REP OF<br>ITALY<br>2,375%<br>17/10/24<br>USD | USD    | 98,337     | 98,337     | 98,337       | 1                | 200.000            | 183.841,83960 |
| US465410BY32 | REP OF<br>ITALY<br>2,875%<br>17/10/29<br>USD | USD    |            |            |              |                  |                    |               |
| US912810FM54 | T BOND<br>6,25%<br>15/05/2030<br>USD         | USD    | 108,95     | 109,56     | 109,32388    | 10               | 49.000             | 49.848,90285  |
| US912828G385 | T NOTE<br>2,25%<br>15/11/2024<br>USD         | USD    | 98,3       | 98,789     | 98,42517     | 7                | 598.000            | 546.275,82156 |
| US912810FP85 | T BOND<br>5,375%<br>15/02/2031<br>USD        | USD    | 105,87     | 106,2      | 106,011      | 4                | 50.000             | 49.185,84201  |
| US912810QN19 | T BOND<br>4,75%<br>15/02/2041<br>USD         | USD    | 99,41      | 102,46     | 101,39565    | 17               | 607.000            | 571.671,28482 |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US912810QU51 | T BOND<br>3,125%<br>15/02/2042<br>USD | USD    |            |            |              |                  |                    |               |
| US912810RS96 | T BOND<br>2,50%<br>15/05/2046<br>USD  | USD    | 69,47      | 69,47      | 69,47        | 2                | 102.000            | 65.738,38018  |
| US912810RX81 | T BOND<br>3,00%<br>15/05/2047<br>USD  | USD    |            |            |              |                  |                    |               |
| US912810SE91 | T BOND<br>3,375%<br>15/11/2048<br>USD | USD    |            |            |              |                  |                    |               |
| US912810SJ88 | T BOND<br>2,25%<br>15/08/2049<br>USD  | USD    |            |            |              |                  |                    |               |
| US912810SL35 | T BOND<br>2,00%<br>15/02/2050<br>USD  | USD    | 59,46      | 60         | 59,80964     | 5                | 166.000            | 92.225,33818  |
| US912828ZB95 | T NOTE<br>1,125%<br>28/02/2027<br>USD | USD    | 90,88      | 91,03      | 90,9225      | 6                | 268.000            | 226.193,86263 |
| US912810RG58 | T BOND<br>3,375%<br>15/05/44<br>USD   | USD    | 82,24      | 82,37      | 82,36745     | 2                | 51.000             | 38.917,44392  |
| US9128282A70 | T NOTE<br>1,50%<br>15/08/2026<br>USD  | USD    | 93,03      | 93,79      | 93,10648     | 17               | 605.000            | 523.599,25411 |

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|--------------|---------------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US912810QE10 | T BOND<br>4,625%<br>15/02/2040<br>USD       | USD    | 99,24      | 101,12     | 100,38963    | 11               | 328.000            | 305.331,19784 |
| US912810RH32 | T BOND<br>3,125%<br>15/08/2044<br>USD       | USD    | 79         | 79,16      | 79,00516     | 2                | 155.000            | 113.439,55535 |
| US912810RJ97 | T BOND<br>3,00%<br>15/11/2044<br>USD        | USD    |            |            |              |                  |                    |               |
| US465410BZ07 | REP OF<br>ITALY<br>4,00%<br>17/10/49<br>USD | USD    |            |            |              |                  |                    |               |
| US912810FJ26 | T BOND<br>6,125%<br>15/08/2029<br>USD       | USD    | 108,22     | 108,22     | 108,22       | 1                | 1.000              | 1.002,40830   |
| US912810PX00 | T BOND<br>4,50%<br>15/05/2038<br>USD        | USD    | 98,9       | 100,79     | 99,98775     | 9                | 284.000            | 264.103,42630 |
| US912810QK79 | T BOND<br>3,875%<br>15/08/2040<br>USD       | USD    | 91,11      | 93,72      | 91,42940     | 10               | 333.000            | 283.107,94376 |
| US912810RE01 | T BOND<br>3,625%<br>15/02/2044<br>USD       | USD    | 85,61      | 85,61      | 85,61        | 1                | 3.000              | 2.382,68856   |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|-----------------|
| US912810RN00 | T BOND<br>2,875%<br>15/08/2045<br>USD | USD    |            |            |              |                  |                    |                 |
| US9128286B18 | T NOTE<br>2,625%<br>15/02/2029<br>USD | USD    | 91,96      | 92,8       | 92,09449     | 15               | 441.000            | 376.942,59051   |
| US9128286T26 | T NOTE<br>2,375%<br>15/05/2029<br>USD | USD    | 90,43      | 91,31      | 90,62411     | 11               | 326.000            | 274.622,88627   |
| US912828WJ58 | T NOTE<br>2,50%<br>15/05/2024<br>USD  | USD    | 99,81      | 99,81      | 99,81        | 1                | 15.000             | 13.934,75428    |
| US912828YB05 | T NOTE<br>1,625%<br>15/08/2029<br>USD | USD    | 86,77      | 86,96      | 86,86063     | 3                | 80.000             | 64.526,63201    |
| US912828YS30 | T NOTE<br>1,75%<br>15/11/2029<br>USD  | USD    |            |            |              |                  |                    |                 |
| US912828Z948 | T NOTE<br>1,50%<br>15/02/2030<br>USD  | USD    | 85,03      | 85,16      | 85,12005     | 3                | 191.000            | 151.490,21618   |
| US912828ZC78 | T NOTE<br>1,125%<br>28/02/2025<br>USD | USD    | 96,88      | 97         | 96,94779     | 9                | 1.114.000          | 1.004.840,04598 |
| US912810FG86 | T BOND<br>5,25%<br>15/02/2029<br>USD  | USD    | 102,8      | 103,6      | 103,21091    | 4                | 55.000             | 52.903,87916    |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US912810TM09 | T BOND<br>4,00%<br>15/11/2042<br>USD  | USD    | 90,23      | 90,23      | 90,23        | 1                | 2.000              | 1.683,70965   |
| US912810TN81 | T BOND<br>3,625%<br>15/02/2053<br>USD | USD    | 83,64      | 84,26      | 83,66123     | 3                | 163.000            | 126.365,29010 |
| US912810TQ13 | T BOND<br>3,875%<br>15/02/2043<br>USD | USD    |            |            |              |                  |                    |               |
| US91282CFY21 | T NOTE<br>3,875%<br>30/11/2029<br>USD | USD    |            |            |              |                  |                    |               |
| US91282CGB19 | T NOTE<br>3,875%<br>30/12/2029<br>USD | USD    | 96,845     | 96,845     | 96,845       | 1                | 9.000              | 8.147,36399   |
| US91282CGJ45 | T NOTE<br>3,50%<br>31/01/2030<br>USD  | USD    | 95,366     | 95,366     | 95,366       | 1                | 240.000            | 213.048,86903 |
| US91282CGM73 | T NOTE<br>3,50%<br>15/02/2033<br>USD  | USD    | 94,045     | 94,045     | 94,045       | 1                | 28.000             | 24.509,12137  |
| US91282CGP05 | T NOTE<br>4,00%<br>29/02/2028<br>USD  | USD    | 98         | 98,706     | 98,37911     | 6                | 607.000            | 553.762,32687 |
| US91282CGQ87 | T NOTE<br>4,00%<br>28/02/2030<br>USD  | USD    |            |            |              |                  |                    |               |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US91282CFX48 | T NOTE<br>4,50%<br>30/11/2024<br>USD  | USD    |            |            |              |                  |                    |               |
| US91282CFZ95 | T NOTE<br>3,875%<br>30/11/2027<br>USD | USD    | 97,965     | 98,308     | 98,02683     | 3                | 60.000             | 54.721,28549  |
| US91282CGA36 | T NOTE<br>4,00%<br>15/12/2025<br>USD  | USD    | 98,64      | 98,859     | 98,71579     | 8                | 186.000            | 169.926,74130 |
| US91282CGC91 | T NOTE<br>3,875%<br>31/12/2027<br>USD | USD    | 97,933     | 98,066     | 97,9862      | 2                | 25.000             | 22.766,02401  |
| US91282CGD74 | T NOTE<br>4,25%<br>31/12/2024<br>USD  | USD    | 99,645     | 99,645     | 99,645       | 1                | 100.000            | 91.703,47874  |
| US91282CGE57 | T NOTE<br>3,875%<br>15/01/2026<br>USD | USD    |            |            |              |                  |                    |               |
| US91282CGG06 | T NOTE<br>4,125%<br>31/01/2025<br>USD | USD    | 99,37      | 99,388     | 99,38635     | 4                | 60.000             | 55.264,24969  |
| US91282CGH88 | T NOTE<br>3,50%<br>31/01/2028<br>USD  | USD    |            |            |              |                  |                    |               |
| US91282CGL90 | T NOTE<br>4,00%<br>15/02/2026<br>USD  | USD    | 98,773     | 99,113     | 99,00544     | 7                | 365.000            | 335.840,73696 |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US91282CGN56 | T NOTE<br>4,625%<br>28/02/2025<br>USD | USD    | 99,61      | 99,804     | 99,63771     | 2                | 35.000             | 32.180,19344  |
| US912810FF04 | T BOND<br>5,25%<br>15/11/2028<br>USD  | USD    | 103,24     | 103,24     | 103,24       | 1                | 30.000             | 28.691,06068  |
| US912810QL52 | T BOND<br>4,25%<br>15/11/2040<br>USD  | USD    | 94,81      | 97,4       | 96,31795     | 6                | 120.100            | 107.303,21939 |
| US912810SP49 | T BOND<br>1,375%<br>15/08/2050<br>USD | USD    |            |            |              |                  |                    |               |
| US912810TG31 | T BOND<br>2,875%<br>15/05/2052<br>USD | USD    | 71,24      | 72,67      | 71,955       | 2                | 50.000             | 33.451,57786  |
| US912828D564 | T NOTE<br>2,375%<br>15/08/2024<br>USD | USD    | 99,181     | 99,181     | 99,181       | 1                | 17.000             | 15.565,70347  |
| US912828YE44 | T NOTE<br>1,25%<br>31/08/2024<br>USD  | USD    | 98,883     | 98,883     | 98,883       | 1                | 5.000              | 4.602,20609   |
| US91282CCT62 | T NOTE<br>0,375%<br>15/08/2024<br>USD | USD    | 98,67      | 98,829     | 98,69706     | 4                | 257.000            | 235.639,17088 |
| US91282CED92 | T NOTE<br>1,75%<br>15/03/2025<br>USD  | USD    | 97,2       | 97,347     | 97,33407     | 4                | 81.000             | 73.116,93254  |



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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US91282CEF41 | T NOTE<br>2,50%<br>31/03/2027<br>USD  | USD    | 94,057     | 94,64      | 94,57403     | 4                | 576.000            | 506.926,55035 |
| US91282CEH07 | T NOTE<br>2,625%<br>15/04/2025<br>USD | USD    | 97,904     | 97,92      | 97,91273     | 2                | 11.000             | 9.992,02152   |
| US91282CEM91 | T NOTE<br>2,875%<br>30/04/2029<br>USD | USD    | 92,85      | 93,288     | 93,19067     | 2                | 45.000             | 38.970,31400  |
| US91282CEN74 | T NOTE<br>2,75%<br>30/04/2027<br>USD  | USD    |            |            |              |                  |                    |               |
| US91282CEP23 | T NOTE<br>2,875%<br>15/05/2032<br>USD | USD    | 89,705     | 90,197     | 89,73725     | 5                | 138.000            | 114.862,71645 |
| US91282CEQ06 | T NOTE<br>2,75%<br>15/05/2025<br>USD  | USD    | 97,472     | 97,472     | 97,472       | 1                | 3.000              | 2.691,10988   |
| US91282CER88 | T NOTE<br>2,50%<br>31/05/2024<br>USD  | USD    |            |            |              |                  |                    |               |
| US91282CET45 | T NOTE<br>2,625%<br>31/05/2027<br>USD | USD    | 94,61      | 94,805     | 94,7275      | 5                | 306.000            | 269.619,76906 |
| US91282CEU18 | T NOTE<br>2,875%<br>15/06/2025<br>USD | USD    | 97,993     | 97,997     | 97,995       | 2                | 20.000             | 18.036,99613  |

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| US912810FE39 | T BOND<br>5,50%<br>15/08/2028<br>USD  | USD    | 105,08     | 105,08     | 105,08       | 1                | 22.000             | 21.341,94978  |
| US912810PT97 | T BOND<br>4,75%<br>15/02/2037<br>USD  | USD    | 103,44     | 103,5      | 103,445      | 2                | 24.000             | 23.109,74923  |
| US912810PU60 | T BOND<br>5,00%<br>15/05/2037<br>USD  | USD    | 105,37     | 105,64     | 105,59818    | 3                | 198.000            | 193.986,94116 |
| US912810QB70 | T BOND<br>4,25%<br>15/05/2039<br>USD  | USD    | 95,52      | 98,25      | 96,93324     | 16               | 362.500            | 326.793,63229 |
| US912810QD37 | T BOND<br>4,375%<br>15/11/2039<br>USD | USD    | 97,3       | 98,88      | 98,07744     | 11               | 176.000            | 160.643,34397 |
| US912810QH41 | T BOND<br>4,375%<br>15/05/2040<br>USD | USD    | 97,19      | 99         | 98,23        | 10               | 86.000             | 78.261,14362  |
| US912810RD28 | T BOND<br>3,75%<br>15/11/2043<br>USD  | USD    | 87,47      | 87,52      | 87,492       | 2                | 12.500             | 10.158,36894  |
| US912810RU43 | T BOND<br>2,875%<br>15/11/2046<br>USD | USD    |            |            |              |                  |                    |               |
| US912810SK51 | T BOND<br>2,375%<br>15/11/2049<br>USD | USD    |            |            |              |                  |                    |               |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US912810SN90 | T BOND<br>1,25%<br>15/05/2050<br>USD  | USD    | 48,72      | 48,97      | 48,8575      | 8                | 600.000            | 272.719,62631 |
| US912810SS87 | T BOND<br>1,625%<br>15/11/2050<br>USD | USD    |            |            |              |                  |                    |               |
| US912810SX72 | T BOND<br>2,375%<br>15/05/2051<br>USD | USD    |            |            |              |                  |                    |               |
| US912810SY55 | T BOND<br>2,25%<br>15/05/2041<br>USD  | USD    | 71,58      | 71,58      | 71,58        | 1                | 150.000            | 100.046,58964 |
| US912810SZ21 | T BOND<br>2,00%<br>15/08/2051<br>USD  | USD    | 59         | 59,03      | 59,015       | 4                | 300.000            | 164.349,07153 |
| US912810TA60 | T BOND<br>1,75%<br>15/08/2041<br>USD  | USD    | 65,61      | 65,61      | 65,61        | 1                | 15.000             | 9.170,23854   |
| US912810TB44 | T BOND<br>1,875%<br>15/11/2051<br>USD | USD    |            |            |              |                  |                    |               |
| US912810TC27 | T BOND<br>2,00%<br>15/11/2041<br>USD  | USD    |            |            |              |                  |                    |               |
| US912810TD00 | T BOND<br>2,25%<br>15/02/2052<br>USD  | USD    |            |            |              |                  |                    |               |

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|--------------|---------------------------------------|--------|------------|------------|--------------|------------------|--------------------|---------------|
| US912810TH14 | T BOND<br>3,25%<br>15/05/2042<br>USD  | USD    | 82,69      | 82,69      | 82,69        | 1                | 1.000              | 767,13981     |
| US912810TV08 | T BOND<br>4,75%<br>15/11/2053<br>USD  | USD    | 101,78     | 101,88     | 101,78769    | 5                | 260.000            | 246.438,20583 |
| US912828Z781 | T NOTE<br>1,50%<br>31/01/2027<br>USD  | USD    | 91,95      | 92,1       | 91,95731     | 5                | 171.000            | 145.676,20204 |
| US91282CDJ71 | T NOTE<br>1,375%<br>15/11/2031<br>USD | USD    | 80,22      | 81,62      | 80,58222     | 4                | 180.000            | 134.479,46036 |
| US91282CDY49 | T NOTE<br>1,875%<br>15/02/2032<br>USD | USD    | 83,01      | 84,1       | 83,2075      | 13               | 644.000            | 498.296,88658 |